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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	2025 On 04-August-16			Bond Future	127.82	127.8035	127.8180	127.8035	3,012.00
14/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3958	4	3958	4	0.00
14/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3948	4	3948	4	0.00
14/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3968	4	3968	4	0.00
14/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2025 On 03-November-16			Bond Future	130.24	130.2293	130.2437	130.2293	0.00
14/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	1014	1	1014	1	0.00
14/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	1024	1	1024	1	0.00
14/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	1034	1	1034	1	0.00
14/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2030 On 04-August-16			Bond Future	9.06	91.6803	9.0564	91.6803	27,010.00
14/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7603	7	7603	7	0.00
14/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2030 On 03-November-16			Bond Future	9.09	93.4150	9.0946	93.4150	0.00
14/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1664	1	1664	1	0.00
14/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1734	1	1734	1	0.00
14/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1804	1	1804	1	0.00
14/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2032 On 04-August-16			Bond Future	9.18	94.8699	9.1816	94.8699	11,984.00
14/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	563	0	563	0	0.00
14/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	613	1	613	1	0.00
14/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	588	0	588	0	0.00
14/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2012	2	2012	2	0.00
14/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	1958	2	1958	2	0.00
14/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2067	2	2067	2	0.00
14/07/2016	2032 On 03-November-16			Bond Future	9.22	92.5060	9.2237	92.5060	0.00
14/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	8053	8	8053	8	0.00
14/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	8171	8	8171	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	8112	8	8112	8	0.00
14/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	447	1	447	1	0.00
14/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	438	1	438	1	0.00
14/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	430	0	430	0	0.00
14/07/2016	2032 On 02-February-17			Bond Future	9.26	94.3400	9.2604	94.3400	0.00
14/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4620	4	4620	4	0.00
14/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4707	4	4707	4	0.00
14/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4663	4	4663	4	0.00
14/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2725	3	2725	3	0.00
14/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2755	3	2755	3	0.00
14/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2695	3	2695	3	0.00
14/07/2016	2033 On 04-August-16			Bond Future	108.60	108.5903	108.6025	108.5903	4,353.00
14/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	3613	4	3613	4	0.00
14/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	3603	4	3603	4	0.00
14/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	3593	4	3593	4	0.00
14/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2033 On 03-November-16			Bond Future	109.65	109.6345	109.6467	109.6345	0.00
14/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	467	0	467	0	0.00
14/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	477	0	477	0	0.00
14/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	487	0	487	0	0.00
14/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2037 On 04-August-16			Bond Future	9.32	92.3027	9.3214	92.3027	41,219.00
14/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	1001	1	1001	1	0.00
14/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	1037	1	1037	1	0.00
14/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	1074	1	1074	1	0.00
14/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1650	2	1650	2	0.00
14/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1601	2	1601	2	0.00
14/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1700	2	1700	2	0.00
14/07/2016	2037 On 03-November-16			Bond Future	9.36	94.0491	9.3610	94.0491	0.00
14/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8431	8	8431	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8494	8	8494	8	0.00
14/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8556	8	8556	8	0.00
14/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	617	1	617	1	0.00
14/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	606	1	606	1	0.00
14/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	628	1	628	1	0.00
14/07/2016	2037 On 02-February-17			Bond Future	9.40	91.6567	9.3959	91.6567	0.00
14/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5305	5	5305	5	0.00
14/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5400	5	5400	5	0.00
14/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5352	5	5352	5	0.00
14/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3132	3	3132	3	0.00
14/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3099	3	3099	3	0.00
14/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3066	3	3066	3	0.00
14/07/2016	2038 On 04-August-16			Bond Future	133.99	133.9735	133.9889	133.9735	21,368.00
14/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4679	5	4679	5	0.00
14/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4689	5	4689	5	0.00
14/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4669	5	4669	5	0.00
14/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2038 On 03-November-16			Bond Future	136.53	136.5164	136.5318	136.5164	0.00
14/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	202	0	202	0	0.00
14/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	212	0	212	0	0.00
14/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	222	0	222	0	0.00
14/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2040 On 04-August-16			Bond Future	9.36	96.2732	9.3614	96.2732	3,571.00
14/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2213	2	2213	2	0.00
14/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	2155	2	2155	2	0.00
14/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	2099	2	2099	2	0.00
14/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	865	1	865	1	0.00
14/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	897	1	897	1	0.00
14/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	931	1	931	1	0.00
14/07/2016	2040 On 03-November-16			Bond Future	9.40	98.0947	9.4008	98.0947	0.00

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14/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4836	4	4836	4	0.00
14/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4890	5	4890	5	0.00
14/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4781	4	4781	4	0.00
14/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2209	2	2209	2	0.00
14/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2144	2	2144	2	0.00
14/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2176	2	2176	2	0.00
14/07/2016	2044 On 04-August-16			Bond Future	9.40	93.3463	9.4012	93.3463	19,251.00
14/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	2015	2	2015	2	0.00
14/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1960	2	1960	2	0.00
14/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1906	2	1906	2	0.00
14/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1053	1	1053	1	0.00
14/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1017	1	1017	1	0.00
14/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1091	1	1091	1	0.00
14/07/2016	2044 On 03-November-16			Bond Future	9.44	95.1125	9.4399	95.1125	285.00
14/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	9029	9	9029	9	0.00
14/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	9094	9	9094	9	0.00
14/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8963	9	8963	9	0.00
14/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	711	1	711	1	0.00
14/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	723	1	723	1	0.00
14/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	736	1	736	1	0.00
14/07/2016	2044 On 02-February-17			Bond Future	9.47	92.6159	9.4744	92.6159	0.00
14/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5966	6	5966	6	0.00
14/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5915	6	5915	6	0.00
14/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	6017	6	6017	6	0.00
14/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3339	4	3339	4	0.00
14/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3304	4	3304	4	0.00
14/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3374	4	3374	4	0.00
14/07/2016	2046 On 04-August-16			Bond Future	134.75	134.7346	134.7504	134.7346	17,314.00
14/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5750	6	5750	6	0.00
14/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5740	6	5740	6	0.00
14/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5730	6	5730	6	0.00
14/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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14/07/2016	2046 On 03-November-16			Bond Future	135.81	135.7899	135.8055	135.7899	0.00
14/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
14/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
14/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
14/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1284	1	1284	1	0.00
14/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1264	1	1264	1	0.00
14/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1274	1	1274	1	0.00
14/07/2016	2050 On 04-August-16			Bond Future	143.61	143.5982	143.6150	143.5982	21,635.00
14/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	4495	4	4495	4	0.00
14/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	4475	4	4475	4	0.00
14/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	4485	4	4485	4	0.00
14/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
14/07/2016	2050 On 03-November-16			Bond Future	146.34	146.3237	146.3402	146.3237	0.00
14/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
14/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
14/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
14/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	3190	3	3190	3	0.00
14/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	3200	3	3200	3	0.00
14/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	3180	3	3180	3	0.00
14/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	AL37 On 04-August-16			Index Future	494.42	493.5810	494.4220	493.5810	15.00
14/07/2016	AL37 On 03-November-16			Index Future	503.88	503.0200	503.8760	503.0200	0.00
14/07/2016	AL7T On 04-August-16			Index Future	576.06	574.3650	576.0600	574.3650	15.00
14/07/2016	AL7T On 03-November-16			Index Future	587.08	585.3490	587.0760	585.3490	0.00
14/07/2016	ALBI On 04-August-16			Index Future	524.24	522.3880	524.2400	522.3880	724.00
14/07/2016	ALBI On 03-November-16			Index Future	534.26	532.3780	534.2640	532.3780	20.00
14/07/2016	ALBI On 02-February-17			Index Future	544.84	542.9290	544.8400	542.9290	0.00
14/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2016	EL28 On 04-August-16			Bond Future	132.33	132.0423	132.3263	132.0423	0.00
14/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5446	5	5446	5	0.00
14/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5456	5	5456	5	0.00
14/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5466	5	5466	5	0.00
14/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
14/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
14/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
14/07/2016	EL28 On 03-November-16			Bond Future	133.18	132.8880	133.1771	132.8880	0.00
14/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1027	1	1027	1	0.00
14/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1007	1	1007	1	0.00
14/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1017	1	1017	1	0.00
14/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
14/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
14/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 04-August-16			Bond Future	10.20	80.9998	10.1982	80.9998	8,882.00
14/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	345	0	345	0	0.00
14/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	279	0	279	0	0.00
14/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	412	0	412	0	0.00
14/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 03-November-16			Bond Future	10.27	78.7398	10.2692	78.7398	0.00
14/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6435	6	6435	6	0.00
14/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6319	6	6319	6	0.00
14/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6377	6	6377	6	0.00
14/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 02-February-17			Bond Future	10.34	80.3007	10.3381	80.3007	0.00
14/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1742	1	1742	1	0.00
14/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1679	1	1679	1	0.00
14/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1616	1	1616	1	0.00
14/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
14/07/2016	ES42 On 04-August-16			Bond Future	10.32	85.7744	10.3178	85.7744	7,270.00
14/07/2016	ES42 On 03-November-16			Bond Future	10.39	83.1347	10.3865	83.1347	0.00
14/07/2016	GOVI On 04-August-16			GOVI	521.89	520.1500	521.8870	520.1500	448.00
14/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	8870	0	8870	0	0.00
14/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	8770	0	8770	0	0.00
14/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	8970	0	8970	0	0.00
14/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	1	0	1	0.00
14/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	1	0	1	0.00
14/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	1	0	1	0.00
14/07/2016	GOVI On 03-November-16			GOVI	531.87	530.0980	531.8660	530.0980	137.00
14/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	557560	54	557560	54	0.00
14/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	557460	54	557460	54	0.00
14/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	557360	54	557360	54	0.00
14/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
14/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
14/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
14/07/2016	GOVI On 02-February-17			GOVI	542.39	540.6030	542.3940	540.6030	0.00
14/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	90740	7	90740	7	0.00
14/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	90540	7	90540	7	0.00
14/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	90640	7	90640	7	0.00
14/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
14/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
14/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
14/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2016	IGOV On 04-August-16			Index Future	248.19	248.1010	248.1900	248.1010	1,061.00
14/07/2016	IGOV On 03-November-16			Index Future	252.95	252.8610	252.9510	252.8610	24.00
14/07/2016	IGOV On 02-February-17			Index Future	257.97	257.8880	257.9730	257.8880	0.00
14/07/2016	ILBI On 04-August-16			Index Future	672.43	672.1890	672.4340	672.1890	156.00
14/07/2016	ILBI On 03-November-16			Index Future	685.26	685.0130	685.2630	685.0130	0.00
14/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0795	100.0765	100.0795	0.00
14/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0524	100.0443	100.0524	0.00
14/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.7176	99.7050	99.7176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.80	99.8290	99.8035	99.8290	0.00
14/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.14	100.1744	100.1421	100.1744	0.00
14/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.49	99.5255	99.4891	99.5255	0.00
14/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.21	99.2536	99.2134	99.2536	0.00
14/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.34	99.3812	99.3401	99.3812	0.00
14/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.49	98.5298	98.4902	98.5298	0.00
14/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.84	97.8811	97.8398	97.8811	0.00
14/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.15	97.1979	97.1542	97.1979	0.00
14/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.44	97.4872	97.4395	97.4872	0.00
14/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.48	98.6174	98.4822	98.6174	0.00
14/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.57	95.7239	95.5749	95.7239	0.00
14/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.34	94.5044	94.3449	94.5044	0.00
14/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.41	96.5747	96.4116	96.5747	0.00
14/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
14/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
14/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	10.00
14/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
14/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
14/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
14/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
14/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
14/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
14/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	0.00
14/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
14/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
14/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
14/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/07/2016	R023 On 04-August-16			Bond Future	8.42	99.9080	8.4193	99.9080	11,634.00
14/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	316	0	316	0	0.00
14/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	347	0	347	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	331	0	331	0	0.00
14/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1158	1	1158	1	0.00
14/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1193	1	1193	1	0.00
14/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1125	1	1125	1	0.00
14/07/2016	R023 On 03-November-16			Bond Future	8.45	97.8671	8.4541	97.8671	607.00
14/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5906	6	5906	6	0.00
14/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5987	6	5987	6	0.00
14/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5946	6	5946	6	0.00
14/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	114	0	114	0	0.00
14/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	111	0	111	0	0.00
14/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	117	0	117	0	0.00
14/07/2016	R023 On 02-February-17			Bond Future	8.48	99.8070	8.4806	99.8070	0.00
14/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2972	3	2972	3	0.00
14/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2943	3	2943	3	0.00
14/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2914	3	2914	3	0.00
14/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1275	1	1275	1	0.00
14/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1291	1	1291	1	0.00
14/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1259	1	1259	1	0.00
14/07/2016	R035 On 04-August-16			Bond Future	9.26	100.0563	9.2609	100.0563	4,572.00
14/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8671	8	8671	8	0.00
14/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8745	8	8745	8	0.00
14/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8819	8	8819	8	0.00
14/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R035 On 03-November-16			Bond Future	9.30	97.4476	9.3036	97.4476	0.00
14/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	2217	2	2217	2	0.00
14/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	2380	2	2380	2	0.00
14/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	2298	2	2298	2	0.00
14/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R186 On 04-August-16			Bond Future	8.67	113.4622	8.6651	113.4622	95,963.00
14/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3904	4	3904	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1843	2	1843	2	750.00
14/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	2103	2	2103	2	500.00
14/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6565	6	6565	6	0.00
14/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	563	0	563	0	0.00
14/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	515	0	515	0	0.00
14/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	9207	9	9207	9	0.00
14/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	538	0	538	0	0.00
14/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4560	4	4560	4	500.00
14/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4230	4	4230	4	0.00
14/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4892	5	4892	5	500.00
14/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5226	5	5226	5	0.00
14/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3269	3	3269	3	0.00
14/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	404	1	404	1	0.00
14/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	86	0	86	0	2,500.00
14/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	150	0	150	0	2,500.00
14/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	6	0	6	0	4,031.00
14/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1804	2	1804	2	0.00
14/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	503	1	503	1	0.00
14/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
14/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1704	2	1704	2	0.00
14/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	64	0	64	0	1,000.00
14/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	34	0	34	0	0.00
14/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1754	2	1754	2	0.00
14/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	47	0	47	0	0.00
14/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	25	0	25	0	3,569.00
14/07/2016	R186 On 03-November-16			Bond Future	8.70	115.6088	8.6994	115.6088	1,255.00
14/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	7038	7	7038	7	0.00
14/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3415	3	3415	3	0.00
14/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5591	5	5591	5	1,425.00
14/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4549	4	4549	4	1,425.00
14/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3371	3	3371	3	0.00
14/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3459	3	3459	3	0.00
14/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7325	7	7325	7	0.00
14/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	430	0	430	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	388	0	388	0	5,000.00
14/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1568	2	1568	2	0.00
14/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1542	2	1542	2	0.00
14/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1038	1	1038	1	0.00
14/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1594	2	1594	2	0.00
14/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	718	1	718	1	0.00
14/07/2016	R197 On 04-August-16			Bond Future	299.67	299.6383	299.6714	299.6383	1,600.00
14/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5691	6	5691	6	0.00
14/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5711	6	5711	6	0.00
14/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5701	6	5701	6	0.00
14/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R197 On 03-November-16			Bond Future	305.36	305.3252	305.3584	305.3252	0.00
14/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1798	2	1798	2	0.00
14/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1778	2	1778	2	0.00
14/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1788	2	1788	2	0.00
14/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R202 On 04-August-16			Bond Future	249.64	249.6069	249.6352	249.6069	37,066.00
14/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6664	7	6664	7	0.00
14/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6673	7	6673	7	0.00
14/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6682	7	6682	7	0.00
14/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	288	0	288	0	0.00
14/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	289	0	289	0	0.00
14/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	287	0	287	0	0.00
14/07/2016	R202 On 03-November-16			Bond Future	254.37	254.3443	254.3726	254.3443	0.00
14/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	523	0	523	0	0.00
14/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	513	0	513	0	0.00
14/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	503	0	503	0	0.00
14/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R203 On 04-August-16			Bond Future	7.66	103.9105	7.6596	103.9105	58,231.00
14/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	7	0	7	0	0.00
14/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	9	0	9	0	0.00
14/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	8	0	8	0	0.00
14/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	445	0	445	0	0.00
14/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	426	0	426	0	0.00
14/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	435	0	435	0	0.00
14/07/2016	R203 On 03-November-16			Bond Future	7.64	101.7047	7.6371	101.7047	0.00
14/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	982	1	982	1	0.00
14/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	998	1	998	1	0.00
14/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	990	1	990	1	0.00
14/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	10	0	10	0	0.00
14/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	10	0	10	0	0.00
14/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	10	0	10	0	0.00
14/07/2016	R203 On 02-February-17			Bond Future	7.50	103.7208	7.5002	103.7208	0.00
14/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	269	0	269	0	0.00
14/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	276	0	276	0	0.00
14/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	272	0	272	0	0.00
14/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	151	0	151	0	0.00
14/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	153	0	153	0	0.00
14/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	149	0	149	0	0.00
14/07/2016	R204 On 04-August-16			Bond Future	7.91	101.2014	7.9101	101.2014	33,282.00
14/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	125	0	125	0	0.00
14/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	119	0	119	0	0.00
14/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	112	0	112	0	0.00
14/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	459	1	459	1	0.00
14/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	474	1	474	1	0.00
14/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	444	0	444	0	0.00
14/07/2016	R204 On 03-November-16			Bond Future	7.93	103.1160	7.9282	103.1160	656.00
14/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2462	2	2462	2	0.00
14/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2444	2	2444	2	0.00
14/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2480	2	2480	2	0.00
14/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	23	0	23	0	0.00
14/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	22	0	22	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	24	0	24	0	0.00
14/07/2016	R204 On 02-February-17			Bond Future	7.92	101.1182	7.9151	101.1182	0.00
14/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1010	1	1010	1	0.00
14/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1021	1	1021	1	0.00
14/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1033	1	1033	1	0.00
14/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	389	0	389	0	0.00
14/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	383	0	383	0	0.00
14/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	378	0	378	0	0.00
14/07/2016	R207 On 04-August-16			Bond Future	8.08	97.9269	8.0796	97.9269	74,282.00
14/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	264	0	264	0	0.00
14/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	253	0	253	0	0.00
14/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	276	0	276	0	0.00
14/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	513	1	513	1	0.00
14/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	495	1	495	1	0.00
14/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	478	1	478	1	0.00
14/07/2016	R207 On 02-February-17			Bond Future	8.11	98.1140	8.1076	98.1140	0.00
14/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2326	2	2326	2	62.00
14/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2959	3	2959	3	0.00
14/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3001	3	3001	3	0.00
14/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2980	3	2980	3	0.00
14/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	319	0	319	0	0.00
14/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	190	0	190	0	0.00
14/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	187	0	187	0	0.00
14/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	184	0	184	0	0.00
14/07/2016	R208 On 04-August-16			Bond Future	8.23	96.6552	8.2254	96.6552	48,487.00
14/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	170	0	170	0	0.00
14/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	179	0	179	0	0.00
14/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	188	0	188	0	0.00
14/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1037	1	1037	1	0.00
14/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1009	1	1009	1	0.00
14/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	981	1	981	1	0.00
14/07/2016	R208 On 03-November-16			Bond Future	8.26	95.0812	8.2567	95.0812	46.00
14/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4527	4	4527	4	0.00
14/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4590	4	4590	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4558	4	4558	4	0.00
14/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	60	0	60	0	0.00
14/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	58	0	58	0	0.00
14/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	56	0	56	0	0.00
14/07/2016	R208 On 02-February-17			Bond Future	8.27	96.9660	8.2748	96.9660	0.00
14/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2065	2	2065	2	0.00
14/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2044	2	2044	2	0.00
14/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2087	2	2087	2	0.00
14/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	844	1	844	1	0.00
14/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	856	1	856	1	0.00
14/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	867	1	867	1	0.00
14/07/2016	R209 On 04-August-16			Bond Future	9.22	75.1145	9.2202	75.1145	55,153.00
14/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	1134	1	1134	1	0.00
14/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8913	9	8913	9	5,624.00
14/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1209	1	1209	1	0.00
14/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	1171	1	1171	1	0.00
14/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3440	3	3440	3	0.00
14/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	7066	7	7066	7	0.00
14/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2858	3	2858	3	5,624.00
14/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1810	2	1810	2	250.00
14/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	993	1	993	1	0.00
14/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	927	1	927	1	0.00
14/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	960	1	960	1	0.00
14/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	3	0	3	0	250.00
14/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	136	0	136	0	250.00
14/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	545	1	545	1	0.00
14/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	224	0	224	0	0.00
14/07/2016	R209 On 03-November-16			Bond Future	9.26	73.3850	9.2574	73.3850	0.00
14/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6950	7	6950	7	0.00
14/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	7055	7	7055	7	0.00
14/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	7003	7	7003	7	0.00
14/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	462	1	462	1	5,000.00
14/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	454	1	454	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	471	1	471	1	0.00
14/07/2016	R209 On 02-February-17			Bond Future	9.29	74.8399	9.2897	74.8399	0.00
14/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4222	4	4222	4	0.00
14/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4302	4	4302	4	0.00
14/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4262	4	4262	4	0.00
14/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2563	3	2563	3	0.00
14/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2535	3	2535	3	0.00
14/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2508	3	2508	3	0.00
14/07/2016	R210 On 04-August-16			Bond Future	189.33	188.9239	189.3265	188.9239	2,571.00
14/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7817	7	7817	7	0.00
14/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7827	7	7827	7	0.00
14/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7807	7	7807	7	0.00
14/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R210 On 03-November-16			Bond Future	190.64	190.2327	190.6424	190.2327	0.00
14/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1742	1	1742	1	0.00
14/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1722	1	1722	1	0.00
14/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1732	1	1732	1	0.00
14/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R211 On 04-August-16			Bond Future	139.95	139.9362	139.9503	139.9362	60.00
14/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2860	3	2860	3	0.00
14/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2880	3	2880	3	0.00
14/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2870	3	2870	3	0.00
14/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R211 On 03-November-16			Bond Future	142.61	142.5922	142.6063	142.5922	0.00
14/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	846	1	846	1	0.00
14/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	856	1	856	1	0.00
14/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	866	1	866	1	0.00
14/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R212 On 04-August-16			Bond Future	146.35	146.3307	146.3471	146.3307	4,218.00
14/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3907	4	3907	4	0.00
14/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3917	4	3917	4	0.00
14/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3927	4	3927	4	0.00
14/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R212 On 03-November-16			Bond Future	149.12	149.1080	149.1244	149.1080	0.00
14/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1014	1	1014	1	0.00
14/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1004	1	1004	1	0.00
14/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1024	1	1024	1	0.00
14/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R213 On 04-August-16			Bond Future	9.10	85.9778	9.1003	85.9778	44,423.00
14/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	749	1	749	1	0.00
14/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	694	1	694	1	0.00
14/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	721	1	721	1	0.00
14/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1473	2	1473	2	0.00
14/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1429	2	1429	2	0.00
14/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1387	2	1387	2	0.00
14/07/2016	R213 On 03-November-16			Bond Future	9.14	84.0538	9.1405	84.0538	0.00
14/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7308	7	7308	7	0.00
14/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7254	7	7254	7	0.00
14/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7200	7	7200	7	0.00
14/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	397	0	397	0	0.00
14/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	405	0	405	0	0.00
14/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	389	0	389	0	0.00
14/07/2016	R213 On 02-February-17			Bond Future	9.18	85.7198	9.1764	85.7198	0.00
14/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4060	4	4060	4	0.00
14/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4139	4	4139	4	0.00
14/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4099	4	4099	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2545	3	2545	3	0.00
14/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2490	3	2490	3	0.00
14/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2518	3	2518	3	0.00
14/07/2016	R214 On 04-August-16			Bond Future	9.31	75.5463	9.3098	75.5463	29,156.00
14/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	1094	1	1094	1	1,300.00
14/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	889	1	889	1	0.00
14/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12673	12	12673	12	5,610.00
14/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	954	1	954	1	0.00
14/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	921	1	921	1	0.00
14/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6820	6	6820	6	5,610.00
14/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	18	0	18	0	1,300.00
14/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1167	1	1167	1	0.00
14/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1327	2	1327	2	0.00
14/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1412	2	1412	2	0.00
14/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	8	0	8	0	0.00
14/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1369	2	1369	2	0.00
14/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6061	6	6061	6	0.00
14/07/2016	R214 On 03-November-16			Bond Future	9.35	73.6785	9.3478	73.6785	3,395.00
14/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	7244	7	7244	7	0.00
14/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7351	7	7351	7	0.00
14/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	7298	7	7298	7	0.00
14/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	529	1	529	1	0.00
14/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	520	1	520	1	0.00
14/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	511	1	511	1	0.00
14/07/2016	R214 On 02-February-17			Bond Future	9.38	75.1389	9.3823	75.1389	0.00
14/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4674	4	4674	4	0.00
14/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4632	4	4632	4	0.00
14/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4716	4	4716	4	0.00
14/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2609	3	2609	3	0.00
14/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2637	3	2637	3	0.00
14/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2580	3	2580	3	0.00
14/07/2016	R248 On 04-August-16			Bond Future	9.39	96.9461	9.3853	96.9461	56,320.00
14/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	949	1	949	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	984	1	984	1	0.00
14/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	914	1	914	1	0.00
14/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2188	3	2188	3	0.00
14/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2249	3	2249	3	0.00
14/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2312	3	2312	3	0.00
14/07/2016	R248 On 03-November-16			Bond Future	9.43	94.3419	9.4254	94.3419	1,691.00
14/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	9131	9	9131	9	0.00
14/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	9065	9	9065	9	0.00
14/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8999	9	8999	9	0.00
14/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	785	1	785	1	0.00
14/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	771	1	771	1	0.00
14/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	798	1	798	1	0.00
14/07/2016	R248 On 02-February-17			Bond Future	9.46	96.2119	9.4620	96.2119	0.00
14/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	6144	6	6144	6	0.00
14/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6197	6	6197	6	0.00
14/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6250	6	6250	6	0.00
14/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3396	4	3396	4	0.00
14/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3431	4	3431	4	0.00
14/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3360	4	3360	4	0.00